Special Topics in Mechano-Informatics II

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My comments

I am interested in the research about analysis of financial market thorough machine learning.

In recent years, many machine learning methods, such as Deep Learning, are applied to financial market in order to analyze and predict it. However, financial market is too complicated to predict, so we cannot predict only by the machine learning ways using numeric approaches. Since stock market should be determined by supply and demand, which are actuated by people, we have to analyze people(ourselves).

For example, recent researches try to get text data from social media, such as twitter, facebook, textream and analyze them by using natural language processing. Now we can use rich data and sophisticated models based on deep learning, we can get mood and trend of investors. Moreover, we may be able to know how investors get and pass information and mood from outside.

Applying NLP to analysis financial market is now more important than ever, so I have a strong interest in the future of these research areas.